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# Research Article Hermite-Hadamard-Type Inequalities for Increasing Positively Homogeneous Functions

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We study Hermite-Hadamard-type inequalities for increasing positively homogeneous functions. Some examples of such inequalities for functions defined on special domains are given.

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## 1. Introduction

Recently, Hermite-Hadamard-type inequalities and their applications have attracted considerable interest, as shown in the book [1], for example. These inequalities have been studied for various classes of functions such as convex functions [1], quasiconvex functions [2–4], p-functions [3, 5], Godnova-Levin type functions [5], r-convex functions [6], increasing convex-along-rays functions [7], and increasing radiant functions [8], and it is shown that these inequalities are sharp.

For instance, if  $f : [0,1] \to \mathbb{R}$  is an arbitrary nonnegative quasiconvex function, then for any  $u \in (0,1)$  one has (see [3])

$$f(u) \le \frac{1}{\min(u, 1-u)} \int_0^1 f(x) dx,$$
 (1.1)

and the inequality (1.1) is sharp.

In this paper, we consider one generalization of Hermite-Hadamard-type inequalities for the class of increasing positively homogeneous of degree one functions defined on  $\mathbb{R}^{n}_{++} = \{x \in \mathbb{R}^{n} : x_{i} > 0, i = 1, 2, 3, ..., n\}.$ 

The structure of the paper is as follows: in Section 2, certain concepts of abstract convexity, definition of increasing positively homogeneous of degree one functions and its important properties are given. In Section 3, Hermite-Hadamard-type inequalities for

the class of increasing positively homogeneous of degree one functions are considered. Some examples of such inequalities for functions defined on  $\mathbb{R}^2_{++}$  are given in Section 4.

#### 2. Preliminaries

First we recall some definitions from abstract convexity. Let  $\mathbb{R}$  be a real line and  $\mathbb{R}_{+\infty} = \mathbb{R} \cup \{+\infty\}$ . Consider a set *X* and a set *H* of function  $h: X \to \mathbb{R}$  defined on *X*. A function  $f: X \to \mathbb{R}_{+\infty}$  is called abstract convex with respect to *H* (or *H*-convex) if there exists a set  $U \subset H$  such that

$$f(x) = \sup \{h(x) : h \in U\} \quad \forall x \in X.$$

$$(2.1)$$

Clearly, f is H-convex if and only if

$$f(x) = \sup \{h(x) : h \le f\} \quad \forall x \in X.$$

$$(2.2)$$

Let *Y* be a set of functions  $f : X \to \mathbb{R}_{+\infty}$ . A set  $H \subset Y$  is called a supremal generator of the set *Y*, if each function  $f \in Y$  is abstract convex with respect to *H*.

In some cases, the investigation of Hermite-Hadamard-type inequalities is based on the principle of preservation of inequalities [9].

**PROPOSITION 2.1** (principle of preservation of inequalities). Let *H* be a supremal generator of *Y* and let  $\Psi$  be an increasing functional defined on *Y*. Then

$$(h(u) \le \Psi(h) \ \forall h \in H) \iff (f(u) \le \Psi(f) \ \forall f \in Y).$$

$$(2.3)$$

A function f defined on  $\mathbb{R}^{n}_{++}$  is called increasing (with respect to the coordinate-wise order relation) if  $x \ge y$  implies  $f(x) \ge f(y)$ .

*The function* f *is positively homogeneous of degree one if*  $f(\lambda x) = \lambda f(x)$  *for all*  $x \in \mathbb{R}^{n}_{++}$  *and*  $\lambda > 0$ .

Let L be the set of all min-type functions defined on  $\mathbb{R}^n_{++}$ , that is, the set L consists of identical zero and all the functions of the form

$$l(x) = \langle l, x \rangle = \min_{i} \frac{x_i}{l_i}, \quad x \in \mathbb{R}^n_{++}$$
(2.4)

with all  $l \in \mathbb{R}^{n}_{++}$ .

One has (see [9]) that a function  $f : \mathbb{R}^{n}_{++} \to \mathbb{R}$  is L-convex if and only if f is increasing and positively homogeneous of degree one (shortly IPH).

Let us present the important property of IPH functions.

PROPOSITION 2.2. Let f be an IPH function defined on  $\mathbb{R}^{n}_{++}$ . Then the following inequality holds for all  $x, l \in \mathbb{R}^{n}_{++}$ :

$$f(l)\langle l, x \rangle \le f(x). \tag{2.5}$$

*Proof.* Since  $\langle l, x \rangle = \min_{1 \le i \le n} (x_i/l_i)$ , then  $\langle l, x \rangle l_i \le x_i$  is proved for all i = 1, 2, 3, ..., n. Consequently, we get  $\langle l, x \rangle l \le x$ . Because *f* is an IPH function,

$$f(x) \ge f(\langle l, x \rangle l) = \langle l, x \rangle f(l) \quad \forall l, x \in \mathbb{R}^n_{++}.$$
(2.6)

Let *f* be an IPH function defined on  $\mathbb{R}_{++}^n$  and  $D \subset \mathbb{R}_{++}^n$ . It can be easily shown by Proposition 2.2 that the function

$$f_D(x) = \sup_{l \in D} \left( f(l) \langle l, x \rangle \right)$$
(2.7)

is IPH and it possesses the properties

 $f_D(x) \le f(x) \quad \forall x \in \mathbb{R}^n_{++}, \qquad f_D(x) = f(x) \quad \forall x \in D.$  (2.8)

Let  $D \subset \mathbb{R}^n_{++}$ . A function  $f : D \to [0, \infty]$  is called IPH on *D* if there exists an IPH function *F* defined on  $\mathbb{R}^n_{++}$  such that  $F|_D = f$ , that is, F(x) = f(x) for all  $x \in D$ .

**PROPOSITION 2.3.** Let  $f : D \to [0, \infty]$  be a function on  $D \subset \mathbb{R}^n_{++}$ , then the following assertions are equivalent:

- (i) *f* is abstract convex with respect to the set of functions  $c(l, \cdot) : D \to [0, \infty)$  with  $l \in D, c \ge 0$ ;
- (ii) f is IPH function on D;
- (iii)  $f(l)\langle l,x\rangle \leq f(x)$  for all  $l,x \in D$ .

*Proof.* (i)  $\Rightarrow$  (ii) It is obvious since any function  $l(x) = c \langle l, x \rangle$  defined on *D* can be considered as elementary function  $l(x) \in L$  defined on  $\mathbb{R}^{n}_{++}$ .

(ii)  $\Rightarrow$  (iii) By definition, there exists an IPH function  $F : \mathbb{R}^n_{++} \rightarrow [0, \infty]$  such that F(x) = f(x) for all  $x \in D$ . Then by (2.7) we have

$$f(x) = F_D(x) = \sup_{l \in D} \left( F(l) \langle l, x \rangle \right) = \sup_{l \in D} \left( f(l) \langle l, x \rangle \right)$$
(2.9)

for all  $x \in D$ , which implies the assertion (iii).

(iii)  $\Rightarrow$  (i) Consider the function  $f_D$  defined on D,  $\sup_{l \in D} (f(l) \langle l, x \rangle) = f_D(x)$ . It is clear that  $f_D$  is abstract convex with respect to the set of functions  $\{c \langle l, \cdot \rangle : l \in D, c \ge 0\}$  defined on D. Further, using (iii) we get that for all  $x \in D$ ,

$$f_D(x) \le f(x) = f(x) \langle x, x \rangle \le \sup_{l \in D} \left( f(l) \langle l, x \rangle \right) = f_D(x).$$
(2.10)

So,  $f_D(x) = f(x)$  for all  $x \in D$  and we have the defined statement (i).

#### 3. Hermite-Hadamard-type inequalities for IPH functions

Now, we will research to Hermite-Hadamard-type inequality for IPH functions.

**PROPOSITION 3.1.** Let  $D \subset \mathbb{R}^n_{++}$ ,  $f : D \to [0, \infty]$  is IPH function, and f is integrable on D. Then

$$f(u) \int_{D} \langle u, x \rangle dx \le \int_{D} f(x) dx \tag{3.1}$$

for all  $u^{\in}D$ .

*Proof.* It can be seen via Proposition 2.3. Since  $f(l)\langle l, x \rangle \leq f(x)$  for all  $l, x \in D$ , (3.1) is clear.

Let us investigate Hermite-Hadamard-type inequalities via Q(D) sets given in [7, 8].

Let  $D \subset \mathbb{R}^{n}_{++}$  be a closed domain, that is, D is bounded set such that cl int D = D. Denote by Q(D) the set of all points  $x^* \in D$  such that

$$\frac{1}{A(D)} \int_D \langle x^*, x \rangle dx = 1, \tag{3.2}$$

where  $A(D) = \int_D dx$ .

**PROPOSITION 3.2.** Let f be an IPH function defined on D. If the set Q(D) is nonempty and f is integrable on D, then

$$\sup_{x^* \in Q(D)} f(x^*) \le \frac{1}{A(D)} \int_D f(x) dx.$$
(3.3)

*Proof.* If we take  $f(x^*) = +\infty$ , by using the equality (2.5), it can be easily shown that f cannot be integrable. So  $f(x^*) < +\infty$ . According to Proposition 2.3,

$$f(x^*)\langle x^*,x\rangle \le f(x) \quad \forall x \in D.$$
 (3.4)

Since  $x^* \in Q(D)$ , then by (3.2) we get

$$f(x^*) = f(x^*) \frac{1}{A(D)} \int_D \langle x^*, x \rangle dx$$
  
$$= \frac{1}{A(D)} \int_D \langle x^*, x \rangle f(x^*) dx \le \frac{1}{A(D)} \int_D f(x) dx.$$
 (3.5)

*Remark 3.3.* For each  $x^* \in Q(D)$  we have also the following inequality, which is weaker than (3.3):

$$f(x^*) \le \frac{1}{A(D)} \int_D f(x) dx.$$
(3.6)

However, even the inequality (3.6) is sharp. For example, if  $f(x) = \langle x^*, x \rangle$ , then (3.6) holds as the equality.

*Remark 3.4.* Let Q(D) be a nonempty set. We can define a set  $Q_k(D)$  for every positive real number k such that  $Q_k(D) = \{u \in D : u = k \cdot x^*, x^* \in Q(D)\}$ . The set  $Q_k(D)$  above can be easily defined as follows:  $Q_k(D) = \{u \in D : (k/A(D)) \int_D \langle u, x \rangle dx = 1\}$ .

Considering the property that an IPH function is positively homogeneous of degree one, we can generalize the inequality (3.3) as follows:

$$\sup_{u \in Q_k(D)} f(u) \le \frac{k}{A(D)} \int_D f(x) dx.$$
(3.7)

Let us try to derive inequalities similar to the right hand of the statement which is derived for convex functions (see [1]).

Let *f* be an IPH function defined on a closed domain  $D \subset \mathbb{R}^n_{++}$ , and *f* is integrable on *D*. Then  $f(l)\langle l, x \rangle \leq f(x)$  for all  $l, x \in D$ . Hence for all  $l, x \in D$ ,

$$f(l) \le \frac{f(x)}{\langle l, x \rangle} = \langle x, l \rangle^+ f(x), \tag{3.8}$$

where  $\langle x, l \rangle^+ = \max_{1 \le i \le n} l_i / x_i$  is the so-called max-type function.

We have established the following result.

**PROPOSITION 3.5.** Let f be IPH and integrable function on D. Then

$$\int_{D} f(x) dx \le \inf_{u \in D} \left[ f(u) \int_{D} \langle u, x \rangle^{+} dx \right].$$
(3.9)

*For every*  $u \in D$ *, inequality* 

$$\int_{D} f(x) dx \le f(u) \int_{D} \langle u, x \rangle^{+} dx$$
(3.10)

is sharp.

#### 4. Examples

On some special domains *D* of the cones  $\mathbb{R}_{++}$  and  $\mathbb{R}^2_{++}$ , Hermite-Hadamard-type inequalities have been stated for ICAR and InR functions (see [7, 8]). Let us derive the set Q(D)and the inequalities (3.1), (3.6), (3.9), for IPH functions, too.

Before the examples, for a region  $D \subset \mathbb{R}^2_{++}$  and every  $u \in D$ , let us derive the computation formula of the integral  $\int_D \langle u, x \rangle dx$ .

Let  $D \subset \mathbb{R}^2_{++}$  and  $u = (u_1, u_2) \in D$ . In order to calculate the integral, we represent the set D as  $D_1(u) \cup D_2(u)$ , where

$$D_1(u) = \left\{ x \in D : \frac{x_2}{u_2} \le \frac{x_1}{u_1} \right\}, \qquad D_2(u) = \left\{ x \in D : \frac{x_2}{u_2} \ge \frac{x_1}{u_1} \right\}.$$
(4.1)

Then

$$\int_{D} \langle u, x \rangle dx = \int_{D_{1}(u)} \langle u, x \rangle dx + \int_{D_{2}(u)} \langle u, x \rangle dx$$

$$= \frac{1}{u_{2}} \int_{D_{1}(u)} x_{2} dx_{1} dx_{2} + \frac{1}{u_{1}} \int_{D_{2}(u)} x_{1} dx_{1} dx_{2}.$$
(4.2)

*Example 4.1.* Consider the triangle *D* defined as

$$D = \{ (x_1, x_2) \in \mathbb{R}^2_{++} : 0 < x_1 \le a, \ 0 < x_2 \le \nu x_1 \}.$$
(4.3)

Let  $u \in D$ . Assume that the  $\mathbb{R}_u$  is ray defined by the equation  $x_2 = (u_2/u_1)x_1$ . Since  $u \in D$ , we get  $0 < u_2/u_1 \le v$ . Hence  $\mathbb{R}_u$  intersects the set *D* and divides the set into two parts  $D_1$  and  $D_2$  given as

$$D_{1}(u) = \left\{ (x_{1}, x_{2}) \in \mathbb{R}^{2}_{++} : 0 < x_{1} \le a, \ 0 < x_{2} \le \frac{u_{2}}{u_{1}} x_{1} \right\} = \left\{ (x_{1}, x_{2}) \in D : \frac{x_{2}}{u_{2}} \le \frac{x_{1}}{u_{1}} \right\},$$
$$D_{2}(u) = \left\{ (x_{1}, x_{2}) \in \mathbb{R}^{2}_{++} : 0 < x_{1} \le a, \ \frac{u_{2}}{u_{1}} x_{1} \le x_{2} \le v x_{1} \right\} = \left\{ (x_{1}, x_{2}) \in D : \frac{x_{2}}{u_{2}} \ge \frac{x_{1}}{u_{1}} \right\}.$$
$$(4.4)$$

By (4.2) we get

$$\int_{D} \langle u, x \rangle dx = \frac{1}{u_2} \int_{D_1(u)} x_2 dx_1 dx_2 + \frac{1}{u_1} \int_{D_2(u)} x_1 dx_1 dx_2$$
  
$$= \frac{1}{u_2} \int_0^a \int_0^{(u_2/u_1)x_1} x_2 dx_2 dx_1 + \frac{1}{u_1} \int_0^a \int_{(u_2/u_1)x_1}^{vx_1} x_1 dx_2 dx_1 \qquad (4.5)$$
  
$$= \frac{a^3 u_2}{6u_1^2} + \frac{(u_1 v - u_2)a^3}{3u_1^2} = \frac{(2u_1 v - u_2)a^3}{6u_1^2}.$$

Thus, for the given region D, the inequality (3.1) will be as follows:

$$f(u_1, u_2) \le \frac{6u_1^2}{a^3(2u_1v - u_2)} \int_D f(x_1, x_2) dx_1 dx_2.$$
(4.6)

Since  $A(D) = va^2/2$ , then a point  $x^* \in D$  belongs to Q(D) if and only if

$$\frac{2}{va^2} \frac{(2x_1^*v - x_2^*)a^3}{6(x_1^*)^2} = 1 \iff x_2^* = -\frac{3v}{a}(x_1^*)^2 + 2vx_1^*.$$
(4.7)

Consider now the inequality (3.9) for triangle *D*. Let us calculate the integral of the function  $\langle u, x \rangle^+$  on *D*:

$$\int_{D} \langle u, x \rangle^{+} dx = \frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} dx_{1} dx_{2} + \frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} dx_{1} dx_{2}$$
$$= \frac{1}{u_{1}} \int_{0}^{a} \int_{0}^{(u_{2}/u_{1})x_{1}} x_{1} dx_{2} dx_{1} + \frac{1}{u_{2}} \int_{0}^{a} \int_{(u_{2}/u_{1})x_{1}}^{vx_{1}} x_{2} dx_{2} dx_{1}$$
$$= \frac{a^{3}}{6} \left( \frac{u_{2}}{u_{1}^{2}} + \frac{v^{2}}{u_{2}} \right).$$
(4.8)

Therefore,

$$\int_{D} f(x_1, x_2) dx_1 dx_2 \le \frac{a^3}{6} \inf_{u \in D} \left\{ \left( \frac{u_2}{u_1^2} + \frac{v^2}{u_2} \right) f(u_1, u_2) \right\}.$$
(4.9)

*Example 4.2.* Let  $D \subset \mathbb{R}^2_{++}$  be the triangle with vertices (0,0), (a,0) and (0,b), that is

$$D = \left\{ x \in \mathbb{R}^2_{++} : \frac{x_1}{a} + \frac{x_2}{b} \le 1 \right\}.$$
 (4.10)

If  $u \in D$ , then we get

$$D_{1}(u) = \left\{ x \in \mathbb{R}^{2}_{++} : 0 < x_{2} < \frac{abu_{2}}{au_{2} + bu_{1}}, \frac{u_{1}}{u_{2}}x_{2} \le x_{1} \le a - \frac{a}{b}x_{2} \right\}$$

$$D_{2}(u) = \left\{ x \in \mathbb{R}^{2}_{++} : 0 < x_{1} < \frac{abu_{1}}{au_{2} + bu_{1}}, \frac{u_{2}}{u_{1}}x_{1} \le x_{2} \le b - \frac{b}{a}x_{1} \right\}.$$

$$(4.11)$$

By (4.2) we have

$$\int_{D} \langle u, x \rangle dx = \frac{1}{u_2} \int_{D_1(u)} x_2 dx_1 dx_2 + \frac{1}{u_1} \int_{D_2(u)} x_1 dx_1 dx_2$$
  
$$= \frac{1}{u_2} \int_0^{abu_2/(au_2 + bu_1)} \int_{(u_1/u_2)x_2}^{a-(a/b)x_2} x_2 dx_1 dx_2 + \frac{1}{u_1} \int_0^{abu_1/(au_2 + bu_1)} \int_{(u_2/u_1)x_1}^{b-(b/a)x_1} x_1 dx_2 dx_1$$
  
$$= \frac{a^3 b^2 u_2}{6(au_2 + bu_1)^2} + \frac{a^2 b^3 u_1}{6(au_2 + bu_1)^2} = \frac{a^2 b^2}{6(au_2 + bu_1)} = \frac{ab}{6(u_1/a + u_2/b)}.$$
  
(4.12)

In this triangular region D, the inequality (3.1) is as follows:

$$f(u_1, u_2) \le \frac{6}{ab} \left( \frac{u_1}{a} + \frac{u_2}{b} \right) \int_D f(x_1, x_2) dx_1 dx_2.$$
(4.13)

Let us derive the set Q(D) for the given triangular region D. Since A(D) = ab/2, then for  $x^* \in D$ ,

$$x^* \in Q(D) \Longleftrightarrow \frac{x_1^*}{a} + \frac{x_2^*}{b} = \frac{1}{3}.$$
(4.14)

Therefore,

$$Q(D) = \left\{ x^* \in D : \frac{x_1^*}{a} + \frac{x_2^*}{b} = \frac{1}{3} \right\}.$$
(4.15)

For the same region *D*, let us compute  $\int_D \langle u, x \rangle^+ dx$  in order to derive the inequality (3.9):

$$\int_{D} \langle u, x \rangle^{+} dx = \frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} dx_{1} dx_{2} + \frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} dx_{1} dx_{2}$$

$$= \frac{1}{2u_{1}} \left[ \frac{a^{3} bu_{2}}{au_{2} + bu_{1}} - \frac{a^{4} bu_{2}^{2}}{(au_{2} + bu_{1})^{2}} + \left(\frac{a^{2}}{b^{2}} - \frac{u_{1}^{2}}{u_{2}^{2}}\right) \frac{a^{3} b^{3} u_{2}^{3}}{3(au_{2} + bu_{1})^{3}} \right]$$

$$+ \frac{1}{2u_{2}} \left[ \frac{ab^{3} u_{1}}{au_{2} + bu_{1}} - \frac{b^{4} au_{1}^{2}}{(au_{2} + bu_{1})^{2}} + \left(\frac{b^{2}}{a^{2}} - \frac{u_{2}^{2}}{u_{1}^{2}}\right) \frac{a^{3} b^{3} u_{1}^{3}}{3(au_{2} + bu_{1})^{3}} \right]$$

$$= \frac{ab}{6} \left( \frac{au_{2} + bu_{1}}{u_{1}u_{2}} - \frac{1}{au_{2} + bu_{1}} \right). \tag{4.16}$$

Hence,

$$\int_{D} f(x_1, x_2) dx_1 dx_2 \le \frac{ab}{6} \inf_{u \in D} \left\{ \left( \frac{au_2 + bu_1}{u_1 u_2} - \frac{1}{au_2 + bu_1} \right) f(u_1, u_2) \right\}.$$
(4.17)

*Example 4.3.* We will now consider the rectangle in  $\mathbb{R}^2_{++}$ . Let *D* be the rectangle defined as

$$D = \{ x \in \mathbb{R}^2_{++} : x_1 \le a, \, x_2 \le b \}.$$
(4.18)

We consider two possible cases for  $u \in D$ .

(a) If  $u_2/u_1 \le \tilde{b}/a$ , then we have

$$D_{1}(u) = \left\{ x \in \mathbb{R}^{2}_{++} : 0 < x_{1} \le a, \ 0 < x_{2} \le \frac{u_{2}}{u_{1}} x_{1} \right\},$$

$$D_{2}(u) = \left\{ x \in \mathbb{R}^{2}_{++} : 0 < x_{1} \le a, \ \frac{u_{2}}{u_{1}} x_{1} \le x_{2} \le b \right\}.$$
(4.19)

Therefore,

$$\int_{D} \langle u, x \rangle dx = \frac{1}{u_2} \int_{D_1(u)} x_2 dx_1 dx_2 + \frac{1}{u_1} \int_{D_2(u)} x_1 dx_1 dx_2$$
  
$$= \frac{1}{u_2} \int_0^a \int_0^{(u_2/u_1)x_1} x_2 dx_2 dx_1 + \frac{1}{u_1} \int_0^a \int_{(u_2/u_1)x_1}^b x_1 dx_2 dx_1 \qquad (4.20)$$
  
$$= \frac{1}{u_2} \frac{u_2^2 a^3}{6u_1^2} + \frac{1}{u_1} \left( \frac{ba^2}{2} - \frac{u_2}{u_1} \frac{a^3}{3} \right) = \frac{3ba^2 u_1 - u_2 a^3}{6u_1^2}.$$

By using the equality above, the inequality (3.1) will be as follows:

$$f(u_1, u_2) \le \frac{6u_1^2}{3ba^2u_1 - u_2a^3} \int_D f(x_1, x_2) dx_1 dx_2.$$
(4.21)

Let us derive the set Q(D). Since A(D) = ab, then we get the equation for  $x^* \in Q(D)$ ,

$$\frac{1}{ab}\frac{3ba^2x_1^* - x_2^*a^3}{6(x_1^*)^2} = 1 \iff x_2^* = -\frac{6b}{a^2}(x_1^*)^2 + \frac{3b}{a}x_1^*.$$
(4.22)

(b) If  $u_2/u_1 \ge b/a$ , then by analogy

$$\int_{D} \langle u, x \rangle dx = \frac{3b^2 a u_2 - u_1 b^3}{6u_2^2}.$$
(4.23)

Hence,

$$f(u_1, u_2) \le \frac{6u_2^2}{3ab^2u_2 - u_1b^3} \int_D f(x_1, x_2) dx_1 dx_2.$$
(4.24)

We get the symmetric equation for  $x^* \in Q(D)$ :

$$x_1^* = -\frac{6a}{b^2} (x_2^*)^2 + \frac{3a}{b} x_2^*.$$
(4.25)

By taking into account both cases, Q(D) becomes as the following:

$$Q(D) = \left\{ x^* \in D : \frac{x_2^*}{x_1^*} \le \frac{b}{a}, x_2^* = -\frac{6b}{a^2} (x_1^*)^2 + \frac{3b}{a} x_1^* \right\}$$

$$\cup \left\{ x^* \in D : \frac{x_2^*}{x_1^*} \ge \frac{b}{a}, x_1^* = -\frac{6a}{b^2} (x_2^*)^2 + \frac{3a}{b} x_2^* \right\}.$$
(4.26)

Consider now inequality (3.9). If  $u_2/u_1 \le b/a$ , then  $D_1(u)$  and  $D_2(u)$  are stated as similar to (4.19). Consequently,

$$\int_{D} \langle u, x \rangle^{+} dx = \frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} dx_{1} dx_{2} + \frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} dx_{1} dx_{2} = \frac{u_{2}a^{3}}{6u_{1}^{2}} + \frac{ab^{2}}{2u_{2}}.$$
 (4.27)

If  $u_2/u_1 \ge b/a$ , then by analogy

$$\int_{D} \langle u, x \rangle^{+} dx = \frac{u_{1}b^{3}}{6u_{2}^{2}} + \frac{ba^{2}}{2u_{1}}.$$
(4.28)

That is,

$$\int_{D} \langle u, x \rangle^{+} dx = \varphi(u) = \begin{cases} \frac{u_{2}a^{3}}{6u_{1}^{2}} + \frac{ab^{2}}{2u_{2}}, & \text{if } \frac{u_{2}}{u_{1}} \le \frac{b}{a}, \\ \frac{u_{1}b^{3}}{6u_{2}^{2}} + \frac{ba^{2}}{2u_{1}}, & \text{if } \frac{u_{2}}{u_{1}} \ge \frac{b}{a}. \end{cases}$$
(4.29)

Therefore

$$\int_{D} f(x_1, x_2) dx_1 dx_2 \le \inf_{u \in D} \{ f(u_1, u_2) \varphi(u_1, u_2) \}.$$
(4.30)

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